

Geometry of log-concave Ensembles of random matrices and approximate reconstruction*

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January 13, 2013

Abstract

We study the Restricted Isometry Property of a random matrix Γ with independent isotropic log-concave rows. To this end, we introduce a parameter $\Gamma_{k,m}$ that controls uniformly the operator norm of sub-matrices with k rows and m columns. This parameter is estimated by means of new tail estimates of order statistics and deviation inequalities for norms of projections of an isotropic log-concave vector.

AMS 2010 Classification:

Primary 52A23, 46B06, 46B09, 60E15 Secondary 15B52, 94B75

Introduction

The purpose of this short note is to present some new results concerning geometric properties of random matrices with independent log-concave isotropic rows obtained recently by the authors. The proofs are deferred to an upcoming longer article.

Let $T \subset \mathbb{R}^N$ and Γ be an $n \times N$ matrix. Consider the problem of reconstructing any vector $x \in T$ from the data $\Gamma x \in \mathbb{R}^n$, with a fast algorithm. Clearly one needs some a priori hypothesis on the subset T and of course, the matrix Γ should be suitably chosen. The common and useful hypothesis is that T consists of sparse vectors, that is vectors with short support. In that setting, Compressed Sensing provides a way of reconstructing the original signal x from its compression Γx with $n \ll N$ by the so-called ℓ_1 -minimization method. The problem of reconstruction can be reformulated after D. Donoho [6] in a language

*The research was conducted while the authors participated in the Thematic Program on Asymptotic Geometric Analysis at the Fields Institute in Toronto in Fall 2010.

[†]Research partially supported by MNiSW Grant no. N N201 397437 and the Foundation for Polish Science.

[‡]Research partially supported by MNiSW Grant no. N N201 397437 and the Foundation for Polish Science.

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of high dimensional geometry, namely, in terms of neighborliness of polytopes obtained by taking the convex hull of the columns of Γ . In this spirit, the sensing matrix is described by its columns. From another point of view, the matrix Γ may be also determined by measurements, e.g. by its rows.

Let $0 \leq m \leq N$. Denote by U_m the subset of unit vectors in \mathbb{R}^N , which are m -sparse, i.e. have at most m non-zero coordinates. The natural scalar product, the Euclidean norm and the unit sphere are denoted by $|\langle \cdot, \cdot \rangle|$, $|\cdot|$ and S^{N-1} . We also denote by the same notation $|\cdot|$ the cardinality of a set. For any $x = (x_i) \in \mathbb{R}^n$ we let $\|x\|_\infty = \max_i |x_i|$. By C, C_1, c etc. we will denote absolute positive constants.

Let $\delta_m = \delta_m(\Gamma) = \sup_{x \in U_m} |\Gamma x|^2 - \mathbb{E}|\Gamma x|^2|$ be the Restricted Isometry Property (RIP) parameter of order m . This concept was introduced by E. Candes and T. Tao in [5] and its important feature is that if δ_{2m} is appropriately small then every m -sparse vector x can be reconstructed from its compression Γx by the ℓ_1 -minimization method. The goal now is to check this property for certain models of matrices.

The articles [1], [2] and [3] considered random matrices with independent *columns*, and investigated high dimensional geometric properties of the convex hull of the columns and the RIP for various models of matrices, including the log-concave Ensemble build with independent isotropic log-concave columns. It was shown that various properties of random vectors can be efficiently studied via operator norms and the parameter $\Gamma_{n,m}$ recalled below. In order to control this parameter an efficient technique of chaining was developed in [1] and [2].

In [9], the authors studied the RIP and more generally the parameter $\delta_T = \sup_{x \in T} |\Gamma x|^2 - \mathbb{E}|\Gamma x|^2|$ for random matrices with independent *rows* under the hypothesis that they are isotropic subgaussian. It is natural to ask whether random matrices with independent isotropic log-concave *rows* also have the RIP.

Fix integers $n, N \geq 1$. Let Y_1, \dots, Y_n be independent random vectors in \mathbb{R}^N and let Γ be the $n \times N$ random matrix with rows Y_i . Let $T \subset S^{N-1}$ and $1 \leq k \leq n$ and define the parameter $\Gamma_k(T)$ by

$$\Gamma_k(T)^2 = \sup_{y \in T} \sup_{\substack{I \subset \{1, \dots, n\} \\ |I|=k}} \sum_{i \in I} |\langle Y_i, y \rangle|^2. \quad (1)$$

We also denote $\Gamma_{k,m} = \Gamma_k(U_m)$. The role of this parameter with respect to the RIP is revealed by the following lemma which reduces a concentration inequality to a deviation inequality.

Lemma 1 *Let Y_1, \dots, Y_n be independent isotropic random vectors in \mathbb{R}^N . Let $T \subset S^{N-1}$ be a finite set. Let $0 < \theta < 1$ and $B \geq 1$. Then with probability at least $1 - |T| \exp(-3\theta^2 n / 8B^2)$ one has*

$$\sup_{y \in T} \left| \frac{1}{n} \sum_{i=1}^n (|\langle Y_i, y \rangle|^2 - \mathbb{E}|\langle Y_i, y \rangle|^2) \right| \leq \theta + \frac{1}{n} (\Gamma_k(T)^2 + \mathbb{E}\Gamma_k(T)^2),$$

where $k \leq n$ is the largest integer satisfying $k \leq (\Gamma_k(T)/B)^2$.

In this note we focus on the compressed sensing setting where T is the set of sparse vectors. Lemma 1 shows that after a suitable discretisation, checking the RIP reduces to estimating $\Gamma_{k,m}$. The idea of such an approach, when $k = n$, originated from the work of J. Bourgain [4] on the empirical covariance matrix. It was developed in [1] and [3] (with $T = U_m$), where the estimate of $\Gamma_{n,m}$ played a central role for solving the Kannan-Lovász-Simonovits conjecture; and it was studied in [8] where $\Gamma_k(T)$ was estimated by means of Talagrand γ -functionals.

Using Lemma 1 it can be shown (cf., [3] for a similar argument) that if $0 < \theta < 1$, $B \geq 1$, and $m \leq N$ satisfies $m \log(CN/m) \leq 3\theta^2 n / 16B^2$, then with probability at least $1 - \exp(-3\theta^2 n / 16B^2)$ one has

$$\delta_m(\Gamma/\sqrt{n}) = \sup_{y \in U_m} \left| \frac{1}{n} \sum_{i=1}^n (|\langle Y_i, y \rangle|^2 - \mathbb{E}|\langle Y_i, y \rangle|^2) \right| \leq C\theta + \frac{C}{n} (\Gamma_{k,m}^2 + \mathbb{E}\Gamma_{k,m}^2), \quad (2)$$

where $k \leq n$ is the largest integer satisfying $k \leq (\Gamma_{k,m}/B)^2$ (note that k is a random variable).

We consider the log-concave Ensemble of $n \times N$ matrices with independent isotropic log-concave rows. Recall that a random vector is isotropic log-concave if it is centered, its covariance matrix is the identity and its distribution has a log-concave density. Our goal is to bound $\Gamma_{k,m}$ for this Ensemble. This leads to questions that require a deeper understanding of some geometric parameters of log-concave measures, such as tail estimates for order statistics and deviation inequalities for norms of projections.

Main results

Our main theorem provides upper estimates for $\Gamma_{k,m}$ valid with large probability for matrices from the log-concave Ensemble (Theorem 7). To achieve this we need some intermediate steps also of a major importance. The first one is a strengthening of Paouris' theorem ([10]) which originally states that there exists $C > 0$ such that for every isotropic log-concave vector X , $(\mathbb{E}|X|^p)^{1/p} \leq C((\mathbb{E}|X|^2)^{1/2} + p)$ for $p \geq 1$. We define a natural parameter $\sigma_X(p)$ by

$$\sigma_X(p) = \sup_{t \in S^{N-1}} (\mathbb{E}|\langle t, X \rangle|^p)^{1/p}.$$

It is known that if X is isotropic log-concave then

$$\sigma_X(p) \leq p \sup_{t \in S^{N-1}} (\mathbb{E}|\langle t, X \rangle|^2)^{1/2} = p.$$

Theorem 2 *For any N -dimensional log-concave vector X and $p \geq 1$ we have*

$$(\mathbb{E}|X|^p)^{1/p} \leq C((\mathbb{E}|X|^2)^{1/2} + \sigma_X(p)).$$

Our proof of this theorem follows in part the original argument of [10], which is then complemented by a new analysis of geometry of log-concave densities. We were informed by G. Paouris that he has also obtained this result. Another extension is the following bound on deviations of norm of projections of an isotropic log-concave vector, uniform over all coordinate projections P_I of a fixed rank.

Theorem 3 *Let $m \leq N$ and X be an isotropic log-concave vector in \mathbb{R}^N . Then for every $t \geq 1$ one has*

$$\mathbb{P} \left(\sup_{\substack{I \subset \{1, \dots, N\} \\ |I|=m}} |P_I X| \geq Ct\sqrt{m} \log \left(\frac{eN}{m} \right) \right) \leq \exp \left(-t \frac{\sqrt{m}}{\sqrt{\log(em)}} \log \left(\frac{eN}{m} \right) \right).$$

This theorem is sharp up to $\sqrt{\log(em)}$ in the probability estimate as the case of a vector with independent exponential coordinates shows. Actually our further applications require a stronger result in which the bound for probability is improved by involving the parameter σ_X and its inverse σ_X^{-1} , namely

Theorem 4 *Let $m \leq N$ and X be an isotropic log-concave vector in \mathbb{R}^N . Then for any $t \geq 1$,*

$$\mathbb{P} \left(\sup_{\substack{I \subset \{1, \dots, N\} \\ |I|=m}} |P_I X| \geq Ct\sqrt{m} \log \left(\frac{eN}{m} \right) \right) \leq \exp \left(-\sigma_X^{-1} \left(\frac{t\sqrt{m} \log \left(\frac{eN}{m} \right)}{\sqrt{\log(em/m_0)}} \right) \right),$$

where $m_0 = m_0(X, t) = \sup \{k \leq m : k \log(eN/k) \leq \sigma_X^{-1}(t\sqrt{m} \log(eN/m))\}$.

Theorem 4 is based on tail estimates for order statistics of isotropic log-concave vectors. By $X^*(1) \geq \dots \geq X^*(N)$ we denote the non-increasing rearrangement of $|X(1)|, \dots, |X(N)|$. Combining Theorem 2 with methods of [7] we obtain

Theorem 5 *Let X be an N -dimensional isotropic log-concave vector. Then for every $t \geq C \log(eN/\ell)$,*

$$\mathbb{P}(X^*(\ell) \geq t) \leq \exp(-\sigma_X^{-1}(C^{-1}t\sqrt{\ell})).$$

Introduction of the parameter σ_X enables us to obtain new inequalities for convolutions of log-concave measures. Let X_1, \dots, X_n be independent isotropic log-concave random vectors in \mathbb{R}^N . We will consider weighted sums of the vectors X_i of the form $Y = \sum_{i=1}^n x_i X_i$, where $x = (x_1, \dots, x_n) \in \mathbb{R}^n$. Bernstein's inequality and ψ_1 estimate for isotropic log-concave random vectors give $\sigma_Y(p) \leq C(\sqrt{p}|x| + p\|x\|_\infty)$ for $p \geq 1$. Together with Theorem 4 this yields the following

Corollary 6 *Assume that $|x| \leq 1$ and $1 \geq b \geq \max(\|x\|_\infty, 1/\sqrt{m})$. Then for any $t \geq 1$,*

$$\mathbb{P} \left(\sup_{\substack{I \subset \{1, \dots, N\} \\ |I|=m}} |P_I Y| \geq Ct\sqrt{m} \log \left(\frac{eN}{m} \right) \right) \leq \exp \left(-\frac{t\sqrt{m} \log \left(\frac{eN}{m} \right)}{b\sqrt{\log(e^2 b^2 m)}} \right).$$

We now pass to bounds on deviation of $\Gamma_{k,m}$. To get a slightly simplified formula we assume that $N \geq n$.

Theorem 7 *Let $1 \leq n \leq N$, and let Γ be an $n \times N$ random matrix with independent isotropic log-concave rows. For any integers $k \leq n$, $m \leq N$ and any $t \geq 1$, we have*

$$\mathbb{P}(\Gamma_{k,m} \geq Ct\lambda) \leq \exp(-t\lambda/\sqrt{\log(3m)}),$$

where $\lambda = \sqrt{\log \log(3m)}\sqrt{m} \log(eN/m) + \sqrt{k} \log(en/k)$.

The threshold value λ in the above theorem is optimal, up to the factor of $\sqrt{\log \log(3m)}$. Assuming additionally unconditionality of the distributions of the rows, we can remove this factor and get a sharp estimate.

The proof of the above theorem is composed of two parts, depending on the relation between k and the quantity $k' = \inf\{\ell \geq 1: m \log(eN/m) \leq \ell \log(en/\ell)\}$. First, we adjust the chaining argument from [1] to reduce the problem to the case $k \leq k'$. This step also involves Theorem 3. Next, we use Corollary 6 combined with another chaining to complete the argument.

Theorem 7 together with (2) allows us to prove the RIP result for matrices Γ with independent isotropic log-concave rows. The result is optimal, up to the factor $\log \log 3m$, as shown in [2]. As for Theorem 7, assuming unconditionality of the distributions of the rows, we can remove this factor.

Theorem 8 *Let $0 < \theta < 1$, $1 \leq n \leq N$. Let Γ be an $n \times N$ random matrix with independent isotropic log-concave rows. There exists $c(\theta) > 0$ such that $\delta_m(\Gamma/\sqrt{n}) \leq \theta$ with overwhelming probability whenever*

$$m \log^2(2N/n) \log \log 3m \leq c(\theta)n.$$

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